

**STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION
MENTAL HEALTH TRUST RESERVE FUND**

**SCHEDULE OF INVESTED ASSETS
September 30, 2006 and 2005**

	<u>2006</u>	<u>2005</u>
Investments (at fair value)		
Cash and cash equivalents		
Short-term Fixed Income Pool	<u>3,095,189</u>	<u>-</u>
Marketable debt securities		
Intermediate-term Fixed Income Pool	-	25,573,093
Broad Market Fixed Income Pool	9,158,869	-
Non-retirement Domestic Equity Pool	14,131,288	-
SOA International Equity Pool	<u>4,593,516</u>	<u>-</u>
Total marketable debt and equity securities	<u>27,883,673</u>	<u>25,573,093</u>
Interest Receivable	<u>13,835</u>	<u>-</u>
Total invested assets	<u>\$ 30,992,697</u>	<u>\$ 25,573,093</u>

**STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION
MENTAL HEALTH TRUST RESERVE FUND**

**SCHEDULE OF INVESTED INCOME
AND CHANGES IN INVESTED ASSETS**

For the month ended September 30, 2006

	<u>CURRENT MONTH</u>	<u>YEAR TO DATE</u>
Investment Income		
Cash and cash equivalents		
Short-term Fixed Income Pool	13,835	28,341
Marketable debt securities		
Intermediate-term Fixed Income Pool	-	\$ 258,000
Broad Market Fixed Income Pool	81,410	212,869
Non-retirement Domestic Equity Pool	310,627	712,288
SOA International Equity Pool	19,065	120,516
Total marketable debt and equity securities	<u>411,102</u>	<u>1,303,673</u>
Total investment earnings (loss)	424,937	1,332,014
Total invested assets, beginning of period	30,567,760	29,660,683
Net contributions (withdrawals)	<u>-</u>	<u>-</u>
Total invested assets, end of period	<u>\$ 30,992,697</u>	<u>\$ 30,992,697</u>

STATE OF ALASKA
DEPARTMENT OF REVENUE - TREASURY DIVISION
ASSETS UNDER THE INVESTMENT AUTHORITY OF THE COMMISSIONER OF REVENUE
MENTAL HEALTH TRUST RESERVE FUND
Asset Allocation Policy
with Actual Investment Holdings as of 9/30/2006

Asset Allocation Policy Effective Date: 8/1/06

	Asset Allocation		Market Values	Current Allocation	Current Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	Residual		3,095	9.99%	n/a
Total cash and cash equivalents	10.00%	0%-14%	3,095	9.99%	n/a
Marketable debt securities					
Medium-term Fixed Income Pool	0.00%	0.00%	-	0.00%	0.00%
Broad Market Fixed Income Pool	30.00%	20%-40%	9,159	29.56%	0.44%
Total Marketable debt securities	30.00%		9,159	29.56%	0.44%
Equities					
SOA Int'l Equity Pool	15.00%	11%-19%	4,594	14.83%	0.17%
Non-retirement Domestic Equity Pool	45.00%	35%-55%	14,131	45.62%	-0.62%
Total investments AY 13 Long Term Care	100.00%		30,979	100.00%	0.00%
Income Receivable			14		
Total Invested Assets At Fair Value			30,993		